

Real-Time – Ultra Direct

Unlock ultra-low latency performance and full control over data capture and processing with our feed handlers, engineered for time-sensitive trading environments.

Ultra-low latency is critical when trading opportunities appear and disappear in microseconds – but speed alone isn't enough. In fast-moving electronic markets, firms must process and respond to market data with precision. Inconsistent data, fragmented feeds, and latency spikes can impact execution when it matters most.

Building, maintaining, and optimising feed handlers internally also introduces significant operational complexity, cost, and ongoing performance overhead. Firms require high-fidelity, lossless data and deterministic processing to support increasingly sophisticated trading and analytics use cases.

Our solution

Real-Time – Ultra Direct provides ultra-low latency feed handlers that enable direct access to exchange-native feeds.

Engineered for time-sensitive use cases, it delivers **single-digit microsecond processing with full control over data capture and processing**, while reducing the total cost of ownership compared to building and maintaining feed handlers in-house.

With coverage spanning more than 250 exchanges and over 400 feeds across asset classes, Real-Time – Ultra Direct enables firms to work with high-fidelity exchange data at scale. Supported by a comprehensive library of applications for ingestion, A/B channel arbitration, timestamping, book building, and optional normalisation, it provides precise, deterministic processing in live trading environments.

By bringing together raw and normalised data, packet capture, and book-building in one integrated solution, Real-Time – Ultra Direct reduces the complexity of sourcing, maintaining, and optimising exchange connectivity and feed handling.

Key capabilities

Performance and optimisation

- Ultra-low latency processing with single-digit microsecond performance.
- Software optimised for high-performance environments and kernel bypass networking.
- Engineered for latency-sensitive trading and analytics workloads.

Configurable feed handler libraries

- Feed handler libraries supporting C++ and Java.
- Full control over data capture, processing, and application logic.
- Designed for custom trading and analytics environments.

Real-time and historical data integration

- Capture and process real-time and historical data in a unified environment.

Direct, flexible data delivery

- Direct access to exchange-native market data.
- Support for raw and normalised data, and book-building-ready formats.
- Flexible data handling across trading and analytics workflows.

Deterministic processing

- Support for A/B channel arbitration and exchange recovery mechanisms.
- Enables accurate order book construction and consistent data processing.

Visibility and lifecycle support

- Real-time performance monitoring with latency metrics.
- Support for exchange-driven changes and feed updates.
- 24/7/365 access to a dedicated team of low latency market data specialists.

Benefits to your business

- **Maximise performance:** Achieve ultra-low latency processing for time-critical trading strategies.
- **Maintain full control:** Capture, process, and manage exchange-native data without abstraction.
- **Improve data quality:** Preserve exchange-native fidelity with lossless data handling, and accurate order book construction.
- **Reduce total cost of ownership:** Avoid the cost and complexity of building and maintaining feed handlers in-house.

Power your use cases

- Algorithmic and high-frequency trading
- Market making and pricing models
- Execution modelling and optimisation
- Backtesting and pre-trade analytics
- Direct market access (DMA) trading
- Market data infrastructure

Coverage

Extensive global coverage across exchanges, asset classes and market data protocols, **including more than 250 exchanges and over 400 market data feeds across global asset classes.**

Deployment and connectivity

Real-Time – Ultra Direct is delivered as a software feed handler library.

- **Deploy within your environment**, with full control over infrastructure and configuration.
- **Runs on standard hardware**, helping reduce infrastructure complexity and cost.
- **Supports high-performance**, low latency deployments across on-premises and cloud infrastructure.
- **Enables direct connectivity to exchanges**, while maintaining complete control over market data capture, processing and distribution.

Related solutions

Real-Time – Direct	Tick History	Tick History – PCAP	Real-Time Data Solutions
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To explore how Real-Time – Ultra Direct can support your ultra-low latency trading and data engineering workflows, speak to an LSEG specialist or [request further information](#).